

# ESGX<sup>®</sup>

## Key Features

- Data obtained from over 70,000 sources on over 7,000 global companies
- Multiple ESG providers available to choose from
- Best of both worlds: human- and machine-driven company-level data generation
- Historical data and daily updates available
- Intuitive, easy-to-use platform
- Scenario based proxy portfolios (updated daily) included for comparison

## Demand Greater Transparency

Environmental, social and governance (ESG) factors such as a company's carbon footprint, supply chain impact and board diversity are not metrics you'll find in a traditional financial report, but these non-financial risks are increasingly important factors in identifying potential exposures in your portfolio.

With our ESGX solution, we provide the information and analytics you need for comprehensive ESG reporting, with a clear view into your exposures relating to non-financial risk. ESGX analytics provide insight at the sector, region and company level, helping identify and highlight potential sources of ESG risks that may be overlooked when deploying traditional financial analysis.

Our solution allows you to identify and measure tail risks embedded in your portfolio. Using vendor data and portfolio positions, we generate interactive and intuitive visualizations of portfolio statistics, providing a holistic and integrated view of the non-financial risk profile of your holdings.

Additional capabilities allow you to:

- Compare ESG exposures and potential sources of sustainability risk across portfolios
- Measure portfolio return/volatility against any user-defined benchmarks
- Highlight sector, regional and/or company-level drivers of portfolio sustainability risk/return
- Highlight the time evolution/trending of portfolio-level risk and/or performance that is correlated to ESG risk factors
- Assess the impact of ESG screens and tilts to a portfolio's volatility and risk-adjusted return

## Partner with State Street Global Exchange<sup>®</sup>

With more than \$33.9 trillion under custody and administration<sup>1</sup>, our clients trust us to oversee their assets, and we take pride in earning and maintaining that trust. We want to take this embedded trust a step further and help our clients meet sustainability reporting and analytics needs and business challenges.

<sup>1</sup> As of June 30, 2018; State Street Corporation

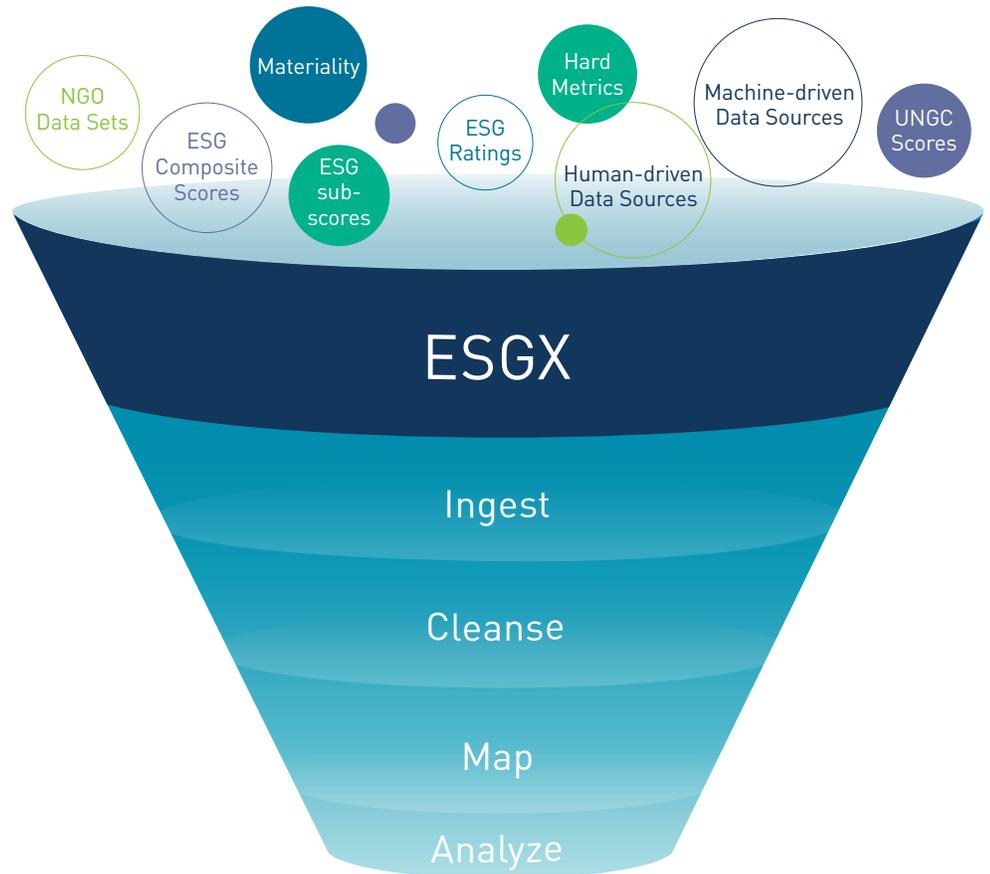


## Vendor Data Methodology

- Standardized methods assessing company risk exposure and management compared to industry peers
- Engagement with companies for verification and data quality control
- Rules-based methodology employing industry-specific key issues
- Signal extraction: content parsing, entity detection, signal categorization, category scoring
- Significance calculation: significance clustering, density analysis, freshness, volatility/confidence
- Web scraping, natural language processing, machine learning

For more information, please contact:

ESGSolutions@statestreet.com



## ESG Exposure Analytics

Ability to view portfolio-level statistics and drill down to company-level drivers across multiple interactive data sets for diverse analytics



Advanced Risk & Analytics



Data Visualization

Generating Insight and Performance

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